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PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Patent Application of

JOSE GABRIEL MENCHERO

Application No. 09/613,855

Filed: July 11, 2000

For: **METHOD AND SYSTEM FOR MULTI-PERIOD PERFORMANCE ATTRIBUTION**

Group Art Unit: 2164

Examiner: Nga B. Nguyen

**RESPONSE TO
OFFICE ACTION**

#8/a
3/23/02
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Technology Center 210

400 Montgomery Street, Suite 1110
San Francisco, CA 94104
(415) 433-2250

CERTIFICATE OF MAILING

I hereby certify that this correspondence is being deposited with the United States Postal Service as first class mail in an envelope addressed to: Commissioner for Patents, Washington, DC 20231, on March 1, 2002.

GIRARD & EQUITZ LLP

Date: 03/01/02

By: Marsha A. Townsend
Marsha A. Townsend

Commissioner for Patents
Washington, DC 20231

Sir:

This is in response to the Office Action mailed on December 20, 2001 in the referenced application. Please amend the application as follows and consider the following remarks.

IN THE CLAIMS:

Add the following new claims:

9. (New) An arithmetic performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods t , where t varies from 1 to T , comprising the steps of:

generating data indicative of coefficients $(A + \alpha_t)$, where the values α_t are defined as

a

$$\alpha_t = \left[\frac{R - \bar{R} - A \sum_{k=1}^T (R_k - \bar{R}_k)}{\sum_{k=1}^T (R_k - \bar{R}_k)^2} \right] (R_t - \bar{R}_t),$$

where R_t is a portfolio return for period t , \bar{R}_t is a benchmark return for period t , R is determined by



GIRARD & EQUITZ LLP
400 Montgomery Street, Suite 1110
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In re Patent Application of: Jose Gabriel Menchero

Attorney's Docket No. VTEK-100

Application No. 09/613,855

Group Art Unit: 2164

Filed July 11, 2000

Examiner: NGA B. NGUYEN

For: **METHOD AND SYSTEM FOR MULTI-PERIOD PERFORMANCE ATTRIBUTION**

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Technology Center 2100

Sir:

Transmitted herewith is a *Response to Office Action* in the above-identified application.

The fee has been calculated as shown below.

	Claims Remaining After Amendment	Highest Number Previously Paid For	Present Extra	Rate	Additional Fee
Total	12	20	0	\$18	\$0
Independent	8	6	2	\$84	\$168.00
<input type="checkbox"/> First Presentation of Multiple Dependent Claims				\$280	\$0
				Total	\$168.00
<input type="checkbox"/> Small Entity 50 percent Filing Fee Reduction (if applicable)					\$0

- ☐ No additional fee is required.
- ☒ A check in the amount of \$168.00 is attached.
- ☒ Please charge any additional fees, including any fees necessary for extensions of time, or credit overpayment to Deposit Account No. 50-1697. **A duplicate copy of this sheet is enclosed.**
- ☐ Petition for extension of time. The undersigned attorney of record hereby petitions for an extension of time pursuant to 37 C.F.R. § 1.136(a), as may be required, to file this response.

GIRARD & EQUITZ LLP

March 1, 2002
Date

By:

Alfred A. Equitz

Alfred A. Equitz
Registration Number 30,922
Attorney(s) or Agent(s) of Record

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Dated: MARCH 1, 2002

By:

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